

THE SHAPE OF A RANDOM AFFINE WEYL GROUP ELEMENT AND RANDOM CORE PARTITIONS

THOMAS LAM

ABSTRACT. Let W be a finite Weyl group and \hat{W} be the corresponding affine Weyl group. We show that a large element in \hat{W} , randomly generated by (reduced) multiplication by simple generators, almost surely has one of $|W|$ -specific shapes. Equivalently, a reduced random walk in the regions of the affine Coxeter arrangement asymptotically approaches one of $|W|$ -many directions. The coordinates of this direction, together with the probabilities of each direction can be calculated via a Markov chain on W .

Our results, applied to type \tilde{A}_{n-1} , show that a large random n -core has a limiting shape which is a piecewise-linear graph, in a similar sense to Vershik and Kerov's work on the shape of a random partition.

1. INTRODUCTION

Let W denote a finite Weyl group with root system R , and let \hat{W} denote the corresponding affine Weyl group, acting on a real vector space V . They are the most important and classical reflection groups.

1.1. Random walks in the affine Coxeter arrangement. The affine Coxeter arrangement of W gives a regular tessellation of V . Define a random walk $X = (X_0, X_1, \dots)$ in the alcoves, called the *reduced random walk*. We start at the fundamental alcove and at each step we cross one adjacent hyperplane chosen uniformly at random, subject to the condition that we never cross a hyperplane twice. See Figure 1

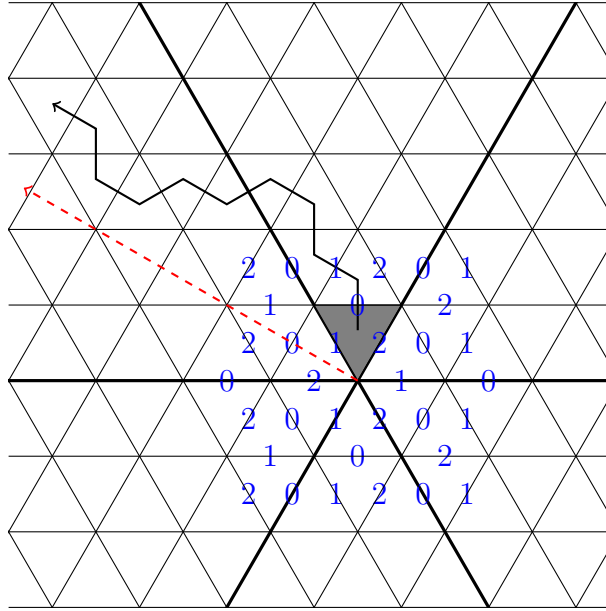


FIGURE 1. A reduced random walk in the alcoves of the \tilde{A}_2 arrangement. The shown walk has reduced word $\dots 1020120210$. The random walk will almost surely be asymptotically parallel to the red dashed line. The thick lines divide V into Weyl chambers.

This process is a transient Markov chain. More algebraically, it is equivalent to a random infinite reduced word for \hat{W} obtained by multiplying by simple generators one at a time, subject to the condition that the length increases. Non-random infinite reduced words in the affine Weyl group have a beautiful structure theory, which we recently studied in relation to factorizations in loop groups [LP]. We prove here that:

Theorem 1. *Let (X_0, X_1, \dots) be a reduced random walk in \hat{W} . There exists a unit vector $\psi \in V$ so that almost surely we have*

$$(1) \quad \lim_{N \rightarrow \infty} v(X_i) \in W \cdot \psi$$

where $v(X_i)$ denotes the unit vector pointing towards the central point of X_i .

Thus the reduced walk has one of finitely many asymptotic directions. The random walk we study here is different to the walks on hyperplane arrangements that we have seen in the literature, see for example [BHR, BD].

1.2. A remarkable Markov chain on W . In Section 3.1, we define a Markov chain on the finite Weyl group W . Roughly speaking, this Markov chain is obtained by projecting the affine Grassmannian weak order onto W . Unlike the reduced random walk on \hat{W} , this Markov chain is irreducible and aperiodic (Proposition 1) and thus has a unique invariant distribution $\{\zeta(w) \mid w \in W\}$.

The vectors $W \cdot \psi$ lie in different Weyl chambers C_w , and we let $X \in C_w$ denote the event that the reduced random walk X eventually stays in C_w . The probabilities $\text{Prob}(X \in C_w)$ vary depending on w : in \tilde{A}_4 , one Weyl chamber is 96 times more likely than another. The root system notation of the next theorem is reviewed in Section 2.1.

Theorem 2. *The vector ψ of Theorem 1 is given by*

$$\psi = \frac{1}{Z} \sum_{w \in W : r_\theta w > w} \zeta(w) w^{-1}(\theta^\vee).$$

where θ is the highest root of W and Z is a normalization factor. Furthermore,

$$\text{Prob}(X \in C_w) = \zeta(w^{-1}w_0).$$

Thus the invariant distribution ζ determines two apparently unrelated quantities: the coordinates of the asymptotic directions, and the probabilities of each direction. This surprising duality is ultimately related to the associativity of the Demazure, or monoidal, product in a Coxeter group. In Section 4.2, we give an alternative formula for $\zeta(w)$, expressed as a calculation involving a sum over the regions of the *Shi arrangement* of W . We also conjecture (Conjecture 2) that in type A the point ψ of Theorem 1 is in the same direction as ρ^\vee . In joint work with Williams [LW], we conjecture that a multivariate generalization of this Markov chain on the symmetric group has remarkable Schubert positivity properties.

1.3. Random n -core partitions. In the case of $W = A_{n-1}$, our results can be interpreted in terms of n -core partitions. Recall that a Young diagram is an n -core if no n -ribbon can be removed from it. Grow a random n -core from the empty partition by randomly adding boxes to the Young diagram, subject to the condition that the shape is always an n -core. The notation in the following Theorem is explained in Section 5.

Theorem 3. *There exists a piecewise-linear curve $C = C_n$, so that for each $\epsilon, \delta > 0$, there exists an M such that for every $N > M$, we have*

$$\text{Prob}\left(|D(\lambda^{(N)}) - C| > \delta\right) < \epsilon$$

where $D(\lambda^{(N)})$ is the diagram of a random n -core of degree N .

Conjecture 2 (verified for $n \leq 6$) gives explicit coordinates for the curve C_n .

Theorem 3 puts our work in the context of Vershik and Kerov's [VK] work. They show that the shape of a Plancherel-measure random partition approaches a limit shape which is a continuous curve. This result is related to a diverse number of subjects, such as the expected length of an increasing subsequence of a random permutation (Ulam's problem), the asymptotic representation theory of the infinite symmetric group, and the distribution of the eigenvalues of random (GUE) Hermitian matrices. It follows (Corollary 3) from

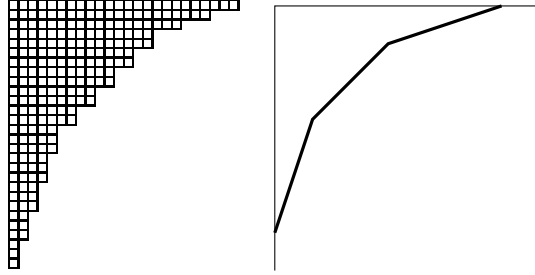


FIGURE 2. A large random 4-core, and the piecewise-linear curve $C = C_4$.

Conjecture 2 that the first row of a large typical random n -core is asymptotic to $\frac{\sqrt{3(n-1)}}{\sqrt{n^2-1}}\sqrt{N}$, where N is the number of boxes in the n -core. This is less than, and should be compared to, the value $2\sqrt{N}$ [LoSh, VK] in the random partition case. Note however that our measure on n -cores is *not* the analogue of Plancherel measure (see Section 5.3).

1.4. (Co)homology of the affine Grassmannian. In this project we were initially motivated by the study of families of symmetric functions which represent Schubert classes in the (K) -cohomology of the affine Grassmannian $\text{Gr}_{SL(n)}$ of $SL(n)$ [Lam08, LSS]. These symmetric functions are “affine” analogues of Schur functions, the latter playing a key role in the theory of random partitions [Oko]. Our main result may have an interpretation in terms of large products $\xi^N \in K_*(\text{Gr}_{SL(n)})$ of an element ξ in the K -homology of the affine Grassmannian – it describes the asymptotics of the “spreading out” over the affine Grassmannian of products of this class under the Pontryagin multiplication of a loop group (see Section 5.4).

This connection to the infinite-dimensional geometry of $\text{Gr}_{SL(n)}$ has concrete probabilistic consequences: in a separate article we plan to apply this geometry to the calculation of the boundary of the affine Grassmannian weak order.

Acknowledgements. We benefited from John Stembridge’s `coxeter/weyl` Maple package.

2. WALKS IN THE AFFINE COXETER ARRANGEMENT AND REDUCED WORDS

2.1. Affine Weyl groups. For affine Weyl groups we use the references [Hum, Kac].

We denote the simple generators of W by $\{s_i \mid i \in I\}$ and by w_0 the longest element of W . Let s_0 be the additional simple generator of \hat{W} . The Weyl group acts as linear reflections in a real vector space V , and the affine Weyl group act as affine reflections in V . We let $R \subset V^*$ denote the set of roots of W , and let $R = R^+ \sqcup R^-$ denote the decomposition into positive and negative roots. The set R_{af} of affine roots consists of the elements $\{\alpha + n\delta \mid \alpha \in R \text{ and } n \in \mathbb{Z}\} \cup \{n\delta \mid n \in \mathbb{Z} - \{0\}\}$. The roots $\hat{\alpha} = \alpha + n\delta$ are the real affine roots, and $\hat{\alpha}$ is positive if and only if either (a) $\alpha \in R^+$ and $n \geq 0$, or (b) $\alpha \in R^-$ and $n > 0$. We denote the positive affine roots by R_{af}^+ . The simple roots are denoted $\{\alpha_i \mid i \in I \cup \{0\}\}$, and we have $\alpha_0 = \delta - \theta$, where θ is the highest root. We let r_θ denote the reflection in the hyperplane perpendicular to θ .

To each real affine root $\hat{\alpha} = \alpha + n\delta$, we associate the (affine) hyperplane $H_{\hat{\alpha}} = H_{\hat{\alpha}}^k = \{v \in V \mid \langle v, \hat{\alpha} \rangle = -k\}$. The *affine Coxeter arrangement* is the hyperplane arrangement consisting of all such $H_{\hat{\alpha}}$. We also associate to each real affine root $\hat{\alpha}$ a coroot $\hat{\alpha}^\vee$. The connected components of the complement of affine Coxeter arrangement are known as alcoves. The fundamental alcove A° is bounded by the hyperplanes corresponding to the simple roots. There is a bijection $x \mapsto A_x$ between the alcoves and \hat{W} , and we shall pick conventions so that $A_{s_i x}$ and A_x are adjacent, separated by the hyperplane corresponding to $x^{-1} \cdot \alpha_i$. The *Weyl chambers* are the connected components of the complement to the finite Coxeter arrangement, where only the H_α ’s are used for $\alpha \in R$. The *fundamental chamber* is the Weyl chamber containing the fundamental alcove. Affine Weyl group elements corresponding to alcoves inside the fundamental chamber are called *affine Grassmannian*. We shall also need the right action $w : A_x \mapsto A_{xw^{-1}}$ of W on the set of alcoves. The right action of w^{-1} takes the fundamental chamber to the Weyl chamber C_w labeled by w (the one containing the alcove A_w). The elements in C_w are of the form xw , where x is an affine Grassmannian element.

There is an isomorphism $\hat{W} = W \times Q^\vee$, where Q^\vee denotes the coroot lattice of W . If $\lambda \in Q^\vee$, we denote by $t_\lambda \in \hat{W}$ the corresponding element in \hat{W} , called a translation element. For $x = wt_\lambda \in \hat{W}$, we have

$$(2) \quad wt_\lambda \cdot (\alpha + n\delta) = w\alpha + (n - \langle \lambda, \alpha \rangle)\delta.$$

The inversions $\text{Inv}(x) \subset R_{\text{af}}^+$ of x are exactly the real affine roots which are sent to negative roots. Equivalently, $\text{Inv}(x)$ consists of the roots corresponding to hyperplanes separating A_x from A° . Note that with these conventions, A_{t_λ} is obtained from A° by translation by the vector $-\lambda$. The *left weak order* on \hat{W} is given by $x \leq x'$ if and only if $\text{Inv}(x) \subset \text{Inv}(x')$. We shall also write $A \leq A'$ for the weak order applied to alcoves, and write $A < A'$ for the cover relations. We say that an alcove A is *of type w* if $A = A_{wt_\lambda}$.

Let $\rho = \frac{1}{2} \sum_{\alpha \in R^+} \alpha$ be the half-sum of positive roots. Recall that $\lambda \in Q^\vee$ is anti-dominant if $\langle \lambda, \alpha \rangle \leq 0$ for $\alpha \in R^+$. The following result is standard [LLMS, Lam08].

Lemma 1. *Suppose $x = wt_\lambda$. Then x is affine Grassmannian if and only if λ is anti-dominant and for every $\alpha \in R^+$ such that $w\alpha < 0$ we have $\langle \lambda, \alpha \rangle < 0$. We then have $\ell(x) = -\langle \lambda, 2\rho \rangle - \ell(w)$.*

2.2. The reduced random walk on alcoves. We define a random walk on alcoves. The walk begins at $X_0 = A^\circ$. Given $(X_0, X_1, \dots, X_\ell)$, we pick $X_{\ell+1}$ uniformly at random amongst the alcoves adjacent to (that is, sharing a facet with) X_ℓ , with the constraint that the hyperplane separating X_ℓ and $X_{\ell+1}$ has not been crossed previously. It follows easily from Coxeter group theory that such walks can never “get stuck”.

Based on the definition, somewhat surprisingly,

Lemma 1. *The process (X_0, X_1, \dots) is a Markov chain.*

Proof. The hyperplanes that have been crossed during the first ℓ steps of the walk $(X_0, X_1, \dots, X_\ell)$ are exactly the hyperplanes separating X_ℓ from $X_0 = A^\circ$. \square

We call this process the *random walk in \hat{W}* , (or sometimes the *reduced random walk in \hat{W}*), starting at the fundamental alcove. We shall also consider the process (Y_0, Y_1, \dots) where the random walk is constrained to stay within the fundamental Weyl chamber. We call this the *reduced affine Grassmannian random walk in \hat{W}* .

2.3. Reformulation in terms of infinite reduced words. An infinite reduced word $\mathbf{i} = \dots i_3 i_2 i_1$ is an infinite word such that $i_r i_{r-1} \dots i_1$ is a reduced word for \hat{W} , for any r . The Coxeter-equivalence of reduced words can be extended to *braid limits* of infinite reduced words. It is known that any infinite reduced word \mathbf{i} of \hat{W} is braid equivalent to an infinite reduced word of the form $\dots \tau \tau \tau u$, where τ is the reduced word of a translation element, and u is a finite reduced word for \hat{W} (see [Ito, LP]).

Sequences (X_0, X_1, \dots) of alcoves as considered in Section 2.2 are tautologically in bijection with infinite reduced words. Thus Theorem 1 says that a random infinite reduced word \mathbf{i} is not only almost surely braid equivalent to τ^∞ for one of $|W|$ -many τ 's, but indeed that almost surely \mathbf{i} and τ^∞ asymptotically converge to the same point of the boundary of the Tits cone (cf. [LP, Remark 4.5]).

3. PROJECTION TO THE FINITE WEYL GROUP

3.1. A Markov chain on W . We define a Markov chain with finite state space W , which appears to be of independent combinatorial interest. Let $r = |I| + 1$ be the rank of \hat{W} . The transition probability from w to v is given by

$$p_{w,v} = \begin{cases} 1/r & \text{if } v = s_i w < w \\ 1/r & \text{if } v = r_\theta w > w \\ k/r & \text{if } v = w \\ 0 & \text{otherwise} \end{cases}$$

where k is chosen so that $\sum_{v \in W} p_{w,v} = 1$. Let $P = (p_{w,v})$ denote the transition matrix. Let Θ_W denote the directed graph on W with edges given by the non-zero transitions. Let Z_0, Z_1, \dots be the Markov chain on Θ_W with transition matrix P .

Proposition 1. *The Markov chain (Z_0, Z_1, \dots) is strongly-connected and aperiodic.*

Proof. Aperiodicity is clear from the definition. Strong connectedness follows from [HST, Theorem 4.2]. \square

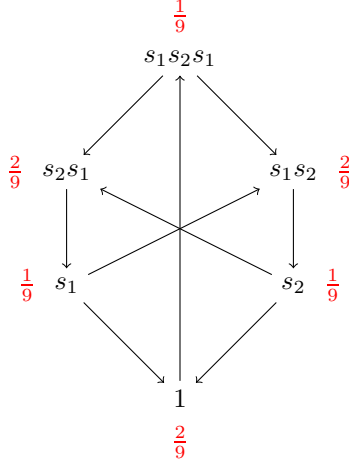


FIGURE 3. The graph Θ_{S_3} (with the transitions from a vertex to itself removed) and the stationary distribution ζ_{S_3} .

It follows that (Z_0, Z_1, \dots) has a unique limit stationary distribution.

Problem 1. Explicitly describe the stationary distribution $\zeta = \zeta_W$ of (Z_0, Z_1, \dots) for each W .

This distribution appears to have remarkable enumerative properties, especially for the symmetric group [LW].

Conjecture 1. Let $W = S_n$. Then $\zeta(w)/\zeta(w_0)$ is an integer for all $w \in W$, and $\zeta(1)/\zeta(w_0) = \prod_{k=0}^{n-1} \binom{n}{k} = \max_{w \in W} (\zeta(w)/\zeta(w_0))$.

Remark 1. The integrality part of Conjecture 1 fails for other types. For example, it is false for W of type B_3 . However, the weighted version of Θ_W , as described in Remark 5 and Section 5.4, still appears to retain these properties.

Remark 2. Let μ_N be the probability measure on length N elements of \hat{W} , where $\mu_N(x)$ is proportional to the number of reduced words of x . Define P' by setting the diagonal entries of P to 0. The matrix P' is a sub-stochastic matrix, which nevertheless calculates the projected measures $\pi(\mu_N)$ after scaling. (The matrix P' weights each path equally regardless of the valency of the vertices that it passes through.)

After scaling, and conjugation by a suitable diagonal matrix D , one does obtain a Markov chain with transition matrix given by $Q = rD^{-1}P'D$. The methods in this section will still prove Corollary 1 for the measures μ_N (but with a different limit ψ).

3.2. Projection. Let (Y_0, Y_1, \dots) denote the affine Grassmannian random walk of 2.2. We let $(\tilde{Y}_0, \tilde{Y}_1, \dots)$ denote the delayed random walk, where \tilde{Y}_{i+1} has probability k/r of being equal to \tilde{Y}_i , where $r = |I| + 1$ is the rank of the affine Weyl group, and k is the number of facets of \tilde{Y}_i which separate \tilde{Y}_i from A° . Each of the transitions in the original random walk now have probability $1/r$. Similarly define \tilde{X} .

Let $\pi : \hat{W} \rightarrow W$ be the projection given by $wt_\lambda \mapsto w$. The following proposition is a key observation of the paper.

Proposition 2. The projection $\pi(\tilde{Y}_0, \tilde{Y}_1, \dots)$ of the delayed affine Grassmannian random walk is the Markov chain (Z_0, Z_1, \dots) , with initial condition $Z_0 = \text{id}$.

The result follows from Lemma 1 and Lemma 3 below.

Lemma 2. Let $\alpha \in R^+ - \{\theta\}$. Then $\langle \theta^\vee, \alpha \rangle \in \{0, 1\}$.

Proof. The sum $\alpha - k\theta$ can be a root only if $k \in \{0, 1\}$. □

Lemma 3. Suppose $x = wt_\lambda \in W_{\text{af}}$ is affine Grassmannian. Then $r_\theta w > w$ in W if and only if $s_0 x$ is affine Grassmannian and $s_0 x > x$.

Proof. Suppose that $r_\theta w > w$. Let $\alpha = w^{-1}\theta > 0$. To show that $s_0 x > x$, we compute

$$x^{-1}\alpha_0 = t_{-\lambda}w^{-1}(\delta - \theta) = \delta - t_{-\lambda}\alpha = (1 - \langle \lambda, \alpha \rangle)\delta - \alpha > 0$$

since λ is anti-dominant by Lemma 1. To show that $s_0 x$ is Grassmannian we calculate for $\beta \in R^+$

$$\begin{aligned} r_\theta t_{-\theta^\vee} x(\beta) &= r_\theta t_{-\theta^\vee}(w\beta - \langle \lambda, \beta \rangle \delta) \\ &= (r_\theta w)(\beta) + (\langle \theta^\vee, w\beta \rangle - \langle \lambda, \beta \rangle)\delta. \end{aligned}$$

We need to show that the root $(r_\theta w)(\beta) + (\langle \theta^\vee, w\beta \rangle - \langle \lambda, \beta \rangle)\delta$ is positive.

First suppose that $\langle \lambda, \beta \rangle = 0$. Then by Lemma 1, we have $w\beta > 0$, so since θ is the highest root we must have $\langle \theta^\vee, w\beta \rangle \geq 0$ by Lemma 2. If $\langle \theta^\vee, w\beta \rangle > 0$ we are done. If $\langle \theta^\vee, w\beta \rangle = 0$, we must show that $(r_\theta w)\beta > 0$. We calculate that $(r_\theta w)\beta = wr_\alpha\beta$. But $\langle \alpha^\vee, \beta \rangle = \langle \theta^\vee, w\beta \rangle = 0$, so that $wr_\alpha\beta = w\beta > 0$.

Now suppose $\langle \lambda, \beta \rangle < 0$. If $w\beta > 0$ then by Lemma 2 we have $\langle \theta^\vee, w\beta \rangle \geq 0$, so we would be done. If $w\beta < 0$ we note that $w\beta \neq -\theta$ so by Lemma 2 it suffices to assume that $\langle \theta^\vee, w\beta \rangle = -1$ and show that $r_\theta w\beta > 0$. But $r_\theta w\beta = wr_\alpha\beta = w(\beta + \alpha) = w\beta + \theta > 0$.

For the converse, let us suppose that $r_\theta w < w$. Let $\alpha = -w^{-1}\theta \in R^+$. We have

$$x^{-1}\alpha_0 = t_{-\lambda}w^{-1}(\delta - \theta) = \alpha + (1 + \langle \lambda, \alpha \rangle)\delta.$$

But $w\alpha = -\theta < 0$, so by Lemma 1, we have $\langle \lambda, \alpha \rangle < 0$. If $\langle \lambda, \alpha \rangle < -1$, then $x^{-1}\alpha_0$ is a negative root, so that $s_0 x < x$. Otherwise, we have $\langle \lambda, \alpha \rangle = -1$. In this case, we calculate that

$$(s_0 x)\alpha = (r_\theta t_{-\theta^\vee} w t_\lambda)\alpha = (r_\theta w t_{\lambda+\alpha^\vee})\alpha = r_\theta w\alpha - \langle \lambda + \alpha^\vee, \alpha \rangle \delta.$$

But $\langle \alpha^\vee, \alpha \rangle = 2$, so $(s_0 x)\alpha < 0$, and thus $s_0 x$ is not Grassmannian. \square

3.3. Proof of Theorem 1. Let $Z = (Z_0, Z_1, \dots)$ be a random walk on Θ_W with transition matrix P , and $e = (w \rightarrow u)$ an edge in Θ_W . Write $\kappa_{e,N}(Z)$ for the number of times the edge e is used in (Z_0, Z_1, \dots, Z_N) .

Lemma 2. *We have*

$$\lim_{N \rightarrow \infty} \frac{1}{N} \kappa_{e,N}(Z) = \zeta(w)/r.$$

almost surely.

Proof. This follows from the ergodic theorem for Markov chains, see for example [Bre, Corollary 4.1]. \square

Proof of Theorem 1 and first statement of Theorem 2. We first establish the statement for the delayed affine Grassmannian random walk $(\tilde{Y}_0, \tilde{Y}_1, \dots)$. Outside a set of measure 0 (those \tilde{Y} that eventually stop), \tilde{Y} naturally maps (by removing repeats) to the random walk Y defined in Section 2.2.

Let the projection of \tilde{Y} to W be $\pi(\tilde{Y}) = Z$, which is a Markov chain on Θ_W by Proposition 2. Write $\tilde{Y}_i = A_{x_i}$, where $x_i = w_i t_{\lambda(i)}$. The translation element $\lambda^{(i)}$ only changes from i to $i+1$ if $x_{i+1} = s_0 x_i$. By Lemma 3, this corresponds to transitions $(w_i \rightarrow r_\theta w_i)$ in Z , which changes $\lambda^{(i)}$ by $w_i^{-1}(-\theta^\vee)$ (using $s_0 = s_\theta t_{-\theta^\vee}$).

For two edges e, e' , by Lemma 2, the ratio $\frac{\kappa_{e,N}(Z)}{\kappa_{e',N}(Z)}$ converges almost surely to $\zeta(w)/\zeta(w')$. It follows that

$$(3) \quad \lim_{N \rightarrow \infty} \text{span}(\lambda^{(N)}) \rightarrow \text{span} \left(\sum_{w \in W : r_\theta w > w} \zeta(w) w^{-1}(-\theta^\vee) \right)$$

almost surely. The alcove $A_{w_i t_{\lambda(i)}}$ shares a vertex with the alcove $A_{t_{\lambda(i)}}$, and so $-\lambda^{(i)}$ points in almost the same direction as $v(\tilde{Y}_i)$. We thus obtain Theorem 1 and the first statement of Theorem 2 for the reduced affine Grassmannian random walk Y .

Now, the random walk $X = (X_0, X_1, \dots)$ will eventually stay in some Weyl chamber, since each Weyl chamber is separated from the fundamental alcove by some hyperplanes which can be crossed at most once, and there are finitely many Weyl chambers.

The asymptotic direction of Y does not depend on initial point of the random walk, but only the constraint that the walk remains inside the fundamental chamber and heads away from A° . Thus if we know that $X \in C_w$, we can apply the right action of W to the part of X lying inside C_w to get a random walk in the fundamental chamber which almost surely has asymptotic direction ψ , completing the proof. \square

The almost sure convergence of Theorem 1 implies convergence in probability. Pick a norm on V .

Corollary 1. *For each $\epsilon > 0$ and $\delta > 0$, there is a $M = M(\epsilon, \delta)$ so that*

$$\text{Prob}(|v(Y_N) - \psi| \geq \epsilon) < \delta$$

for $N > M$.

Remark 3. It follows from the proof of Theorem 1 that the point ψ has rational coordinates, when written in terms of simple coroots. This implies that there is a translation element of \hat{W} which points in the same direction as ψ .

Remark 4. In Theorem 1 and Corollary 1 only the limiting direction is discussed. The formula in Lemma 1 for the length $\ell(t_\lambda)$ of a translation element allows us to calculate the speed that the random walk is traveling from the fundamental alcove.

We give an explicit conjecture for ψ when $W = S_n$. In the next result we treat ρ as a point in V by identifying V and V^* in the usual way.

Conjecture 2. *For $W = S_n$, we have $\psi = \alpha\rho$ for some $\alpha > 0$.*

Remark 5. Conjecture 2 does not hold as stated for other types. Define $\{a_i \mid i \in I\}$ by $\theta = \sum_i a_i \alpha_i$, and set $a_0 = 1$. Now, weight the transitions corresponding to left multiplication by s_i by a factor of a_i . Then our computations suggest that Conjecture 2 still holds for type B_n , and that it is close to holding in other types. The coefficients a_i here are connected via affine Dynkin diagram duality to the coefficients a_i^\vee that we expected to see for reasons related to the topology of the affine Grassmannian; see Section 5.4. The duality may be an artifact of our choice of Q^\vee instead of Q for the definition of an affine Weyl group.

4. THE PROBABILITY OF EVENTUALLY STAYING IN A WEYL CHAMBER

4.1. Global reversal of the random walk on \hat{W} . Let $X = (X_0, X_1, \dots)$ be the reduced random walk in \hat{W} . Write $X \in C_w$ for the event that X eventually stays in the Weyl chamber C_w . Write $X_N \in C_w^v$ if $X_N \in C_w$ and the type of X_N is v . We use the same notation for the delayed random walk \tilde{X} .

The reverse of the random walks X or \tilde{X} is a very different process to the original process. For example, X can go in many directions, at least at the beginning of the walk, but reversing X gives a walk which heads towards the fundamental chamber. Thus the next result is very surprising. It relies on a very special feature of Coxeter groups, namely the associativity of the Demazure product.

Let K denote the affine 0-Hecke algebra of \hat{W} (see [LSS]), with generators $\{T_i \mid i \in I \cup \{0\}\}$, a \mathbb{Z} -basis $\{T_x \mid x \in \hat{W}\}$ where $T_{\text{id}} = 1$, satisfying the multiplication formulae $T_i T_x = T_{s_i x}$ if $s_i x > x$, and $= T_x$ otherwise, and also $T_x T_i = T_{x s_i}$ if $x s_i > x$, and $= T_x$ otherwise.

In the following we will freely identify alcoves with elements of \hat{W} .

Lemma 3. *For each $x \in \hat{W}$, we have $\text{Prob}(\tilde{X}_N = x) = \text{Prob}(\tilde{X}_N = x^{-1})$, and $\text{Prob}(X_N = x) = \text{Prob}(X_N = x^{-1})$.*

Proof. Let $\xi = \frac{1}{|I|+1}(\sum_{i \in I \cup \{0\}} T_i) \in K$. Then $\text{Prob}(\tilde{X}_N = x) = [T_x](\xi)^N$ where $[T_x]$ denotes the coefficient of T_x when an element of K is written in the basis $\{T_y \mid y \in \hat{W}\}$. But the element ξ of K is invariant under the algebra anti-morphism $T_x \mapsto T_{x^{-1}}$ of K . It follows that the coefficient of T_x and $T_{x^{-1}}$ in the product ξ^N coincides. Restricting to elements with length N gives the second statement. \square

We call $x = wt_\lambda \in \hat{W}$ regular if $\lambda \in Q^\vee$ is regular, that is, the stabilizer subgroup of W acting on λ is trivial.

Lemma 4. *Suppose $x \in C_w^v$ is regular. Then $x^{-1} \in C_{w_0 w v^{-1}}^{v^{-1}}$.*

Proof. If $x \in C_w^v$ is regular then $x = vt_{w^{-1}\mu}$, where μ is a regular and anti-dominant. Then $x^{-1} = w^{-1}t_{-\mu}wv^{-1} = w^{-1}w_0t_{w_0(-\mu)}w_0wv^{-1}$, and $w_0(-\mu)$ is anti-dominant. \square

Proof of second statement of Theorem 2. It is clear that $\text{Prob}(X \in C_w) = \text{Prob}(\tilde{X} \in C_w)$, so we shall focus on the delayed walk. Let $\eta(w) = \text{Prob}(\tilde{X} \in C_w)$. Then by the argument in Section 3.3, we have

$$\lim_{N \rightarrow \infty} \text{Prob}(\tilde{X}_N \in C_w^v) = \eta(w)\zeta(vw^{-1}).$$

It follows from Theorem 1 that $\text{Prob}(\tilde{X}_N \text{ is regular}) \rightarrow 1$ as $N \rightarrow \infty$. Thus using Lemma 3 and 4, for each ϵ we can find N sufficiently large so that

$$|\text{Prob}(\tilde{X}_N \in C_w^v) - \text{Prob}(\tilde{X}_N \in C_{w_0 w v^{-1}}^{v^{-1}})| < \epsilon.$$

It follows that $\eta(w)\zeta(vw^{-1}) = \eta(w_0 w v^{-1})\zeta(w^{-1}w_0)$ for every $v, w \in W$. We note that setting $\eta(w) = \zeta(w^{-1}w_0)$ solves this equation, and since η is a probability measure on W this must be the solution. \square

4.2. The Shi arrangement. The ideas here are related to the language of reduced words in affine Coxeter groups, see for example [BB, Hea]. The *Shi arrangement* is the hyperplane arrangement consisting of the hyperplanes $\{H_\alpha^0, H_\alpha^1 \mid \alpha \in R^+\}$. One of the regions (connected components of the complement) of the Shi arrangement is exactly the fundamental alcove A° .

Let B and B' be two regions of the Shi arrangement. We say that B is less than B' if more hyperplanes of the Shi arrangement separate B' from the fundamental alcove, than for B . Write $B \leq B'$ for the cover relations of this partial order.

Let Γ denote the set of pairs (B, w) , where B is a region of the Shi arrangement, and $w \in W$ is such that B contains an alcove of type w . We make Γ into a directed graph by defining edges $(B, w) \rightarrow (B', w')$ whenever $B \leq B'$, and an alcove A of type w in B is adjacent (shares a facet) with an alcove A' of type w' in B' , satisfying $A \leq A'$.

Lemma 5. *If $(B, w) \rightarrow (B', w')$ then every alcove A of type w in B shares a facet with an alcove A' of type w' in B' , and we have $A \leq A'$.*

Proof. Suppose A and \tilde{A} are both of type w inside B . Set $\tilde{A} = A + \lambda$. Let H be a hyperplane cutting out a facet of (the closure of) A , and suppose A' is on the other side of H , adjacent to A and satisfying $A \leq A'$. Similarly define \tilde{A}' adjacent to \tilde{A} , on the other side of H . Clearly, $\tilde{A}' = A' + \lambda$.

Since A and \tilde{A} belong to the same region of the Shi arrangement, the line segment joining the center of A to the center of \tilde{A} does not intersect the Shi arrangement. But one can go from A' to \tilde{A}' by crossing H , traveling from A to \tilde{A} and crossing H again. Thus the only hyperplane of the Shi arrangement that could separate A' from \tilde{A}' is H .

Suppose this is indeed the case. Then λ cannot be parallel to H . Let H be orthogonal to the root α , so that we must have $\langle \lambda, \alpha \rangle \neq 0$. But from (2) it is easy to see that one of the hyperplanes H_α^k was crossed going from A to \tilde{A} . It follows that the region B is not bounded in the α direction. The hyperplane H must thus be H_α^0 or H_α^1 . In either case, it separates A from A° , contradicting the assumption $A \leq A'$.

Thus \tilde{A}' and A' belong to the same region B' of the Shi arrangement. But if $A \leq A'$ then H must separate A' from A° , and thus $\tilde{A} \leq \tilde{A}'$. \square

Denote by B_w of the unique region of the Shi arrangement that is a translation of the Weyl chamber C_w . Let Γ' be the graph obtained from Γ by removing $\{(B_v, u) \mid v, u \in W\}$. Let M be the transition matrix of Γ and let M' be its restriction to Γ' . Let \mathbf{p}^w be the vector with components labeled by vertices of Γ' , given by $\mathbf{p}_{(B, v)}^w = \sum_{u \in W} \text{Prob}((B, v) \rightarrow (B_w, u))$. Note that for each (B, v) , there is at most one $u \in W$ for which the probability $\text{Prob}((B, v) \rightarrow (B_w, u))$ is non-zero.

Let $\epsilon_{(B, w)}$ denote the unit vector corresponding to a vertex of Γ , and $\langle \cdot, \cdot \rangle$ denote the natural inner product on the vertex space spanned by vertices of Γ .

Theorem 4. *For each $w \in W$,*

$$\zeta(w^{-1}w_0) = \text{Prob}(X \in C_w) = \langle (I - M')^{-1} \cdot \epsilon_{(A^\circ, 1)}, \mathbf{p}^w \rangle.$$

Proof. Lemma 5 guarantees that the Markov chain $X = (X_0, X_1, \dots)$ projects to a Markov chain on Γ via $x = vt_\lambda \mapsto (B, v)$ where the alcove A_x lies in the region B . Thus the probability $\text{Prob}(X \in C_w)$ we desire is equal to the probability that a random walk in Γ starting from $(A^\circ, 1)$, with transition matrix M , eventually

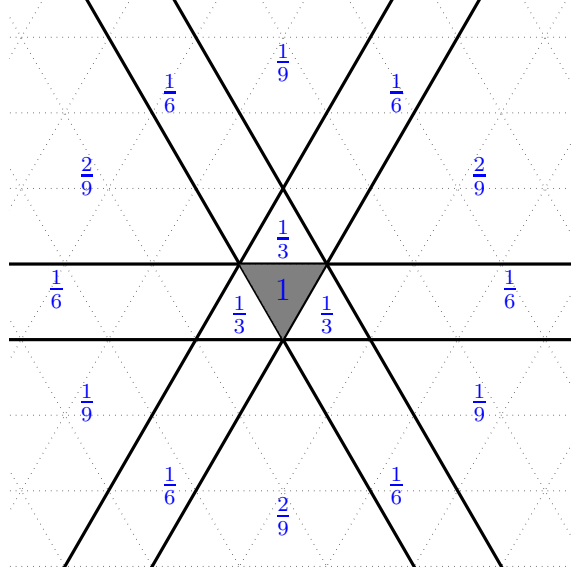


FIGURE 4. Probabilities that X passes through each region of the Shi arrangement of \tilde{A}_2 . The probabilities of the (translated) Weyl chambers should be compared with Figure 3, illustrating Theorems 2 and 4.

ends up at one of the vertices (B_w, v) . This immediately gives the stated formula, assuming that $(I - M')^{-1}$ is invertible, and is equal to $I + M' + (M')^2 + \dots$.

Let B be a region of the Shi arrangement which lies between two parallel hyperplanes H_α^0 and H_α^1 . Then for each $A \in B$, there is some $A' > A$ outside of B . It follows that the random walk (X_0, X_1, \dots) has probability 0 of staying in a region of the Shi arrangement other than one of the B_w 's. Thus $I - M'$ must be invertible, M' must be strictly sub-stochastic, and $I + M' + (M')^2 + \dots = I - M'$. \square

5. n -CORES AND THE CONNECTION TO SYMMETRIC FUNCTIONS

5.1. n -cores and affine Grassmannian permutations. In this section we suppose $W = S_n$ is the symmetric group. We assume basic familiarity with Young diagrams. Recall that a skew Young diagram λ/μ is a ribbon if it is edge-connected and does not contain any 2×2 square. A Young diagram λ is called an n -core if no ribbons of size n can be removed from it (and still leaving a Young diagram).

The set of n -cores can be built from the empty partition by the following procedure. Take an n -core λ , and suppose b is an addable-corner of λ on diagonal d . Then the Young diagram obtained from λ by adding all addable-corners on diagonals d' satisfying $d' \equiv d \pmod{n}$, is also an n -core, and recursively one obtains every n -core in this way. Figure 5 shows the start of the 3-core graph, where the edges denote the above box adding operation. The 3-core graph is the one-skeleton of a hexagonal planar tiling. The following result is well-known, see [LLMS].

Proposition 1. *There is a natural bijection between n -cores and the affine Grassmannian elements of \tilde{S}_n . The edges of the n -core graph correspond to left-multiplication by simple generators.*

In the following we use the standard coordinates for Q^\vee , so that $\alpha_i^\vee = e_i - e_{i+1}$.

Lemma 6. *Let $\mu = (\mu_1, \mu_2, \dots, \mu_n) \in Q^\vee$ be an antidominant element of the coroot lattice. Then the n -core of the translation element $t_{(\mu_1, \mu_2, \dots, \mu_n)}$ has slope $(n - i)/i$ between diagonals $n\mu_i + i - 2$ and $n\mu_{i+1} + i - 2$, for $i = 1, 2, \dots, n - 1$.¹*

Proof. Follows from [LLMS, Proposition 8.10]. \square

¹The slope should be calculated between the points of intersection of the boundary of the core, and the diagonals, but for our asymptotic purposes this is not important.

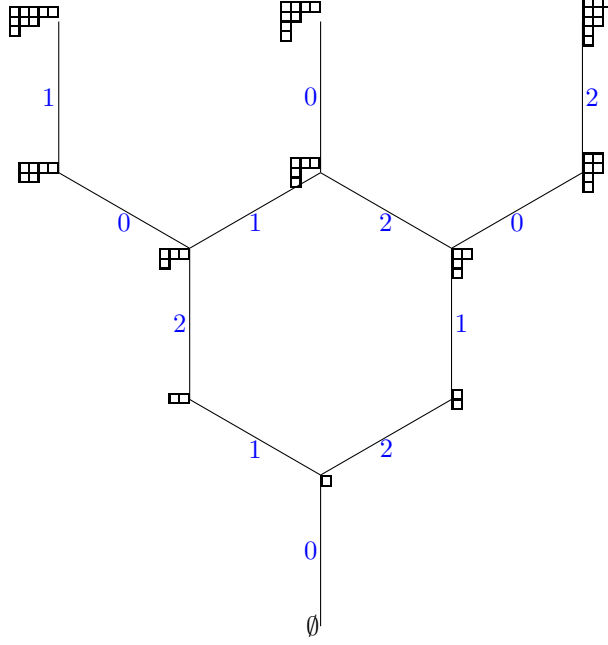


FIGURE 5. The graph of 3-cores, with edges labeled by the corresponding simple generator. Note that 3-cores on the same level do not have the same number of boxes.

The 4-core in Figure 2 corresponds to $(-7, -2, 3, 6) \in Q^\vee$.

5.2. The shape of a random n -core. By a random n -core we will mean an n -core generated by applying the bijection in Proposition 1 to the Markov chain Y described in Section 2.2. If λ is a n -core, then we let $D(\lambda)$ denote the curve drawing out the lower-right boundary of λ , scaled by the degree $\deg(\lambda)$ in both directions. Here the degree is the length of the corresponding affine Grassmannian element from Proposition 1, or equivalently, the distance from the empty partition in the n -core graph. By convention, $D(\lambda)$ includes a vertical ray going to $-\infty$ along the y -axis, and a horizontal ray going to $+\infty$ along the x -axis. Given two curves D, D' of this form, we write $|D - D'|$ to denote the supremum of the distance between D and D' , measured along the diagonals $y = -x + k$. With this notation, Corollary 1 combined with Lemma 6 translates to Theorem 3.

Let us use Conjecture 2 to predict the piecewise-linear curve C of Theorem 3. Let μ be an anti-dominant element of Q^\vee satisfying $\mu_2 - \mu_1 = \mu_3 - \mu_2 = \dots = \mu_n - \mu_{n-1} = A$ (that is, μ is in the same direction as ρ). To calculate the correct scaling we use Lemma 1 which says that $\ell(t_\mu) = \sum_{1 \leq i < j \leq n} \mu_j - \mu_i = A/\alpha$, where $\alpha = \frac{6}{(n-1)n(n+1)}$.

Now consider the piecewise-linear curve C_ρ which successively connects the points

$$(0, -\infty), (0, -\frac{n(n-1)}{2}\alpha), (\alpha, -(1+2+\dots+n-2)\alpha), ((1+2)\alpha, -(1+2+\dots+n-3)\alpha), \dots$$

$$((1+2+\dots+n-2)\alpha, -\alpha), (\frac{n(n-1)}{2}\alpha, 0), (\infty, 0)$$

Using Lemma 6, one calculates that the core λ corresponding to t_μ has diagram $D(\lambda)$ extremely close to C : namely, it passes through the specified points but may not be linear in between those points. It follows that

Proposition 2. *Assuming Conjecture 2, the curve C of Theorem 3 is C_ρ .*

Corollary 2. *Assuming Conjecture 2, the expected length of the first row of a random n -core of degree d is asymptotic to $\frac{3d}{n+1}$.*

To compare with the limit shape of a random partition in the sense of Vershik and Kerov, we should scale our diagrams differently. Instead of scaling by the degree of λ , we should scale by the number of boxes in λ .

In the case of our limit shape C , we would scale by the area between C and the axes, which is

$$\text{area}(C) = \alpha^2 ((n-1)^2 + 2(n-2)^2 + \cdots + (n-1)1^2) = \frac{n^2(n^2-1)\alpha^2}{12}.$$

Scaling by $\sqrt{\text{area}(C)}$ in both directions to get a diagram with area 1, the x -intercept would become $\frac{\sqrt{3}(n-1)}{\sqrt{n^2-1}}$, which should be compared with the result of 2 in the case of Vershik and Kerov. This value 2 is also the limit $\lim_{n \rightarrow \infty} E(n)/\sqrt{n}$ of the expected length $E(n)$ of the longest increasing subsequence of a uniform random permutation in S_n , divided by \sqrt{n} [LoSh, VK].

In particular, a random n -core is “fatter” than a Plancherel-random partition.

Corollary 3. *Assuming Conjecture 2, the first row of a large random n -core is asymptotic to $\frac{\sqrt{3}(n-1)}{\sqrt{n^2-1}}\sqrt{N}$, where N is the number of boxes in the n -core.*

5.3. Plancherel measure for n -cores. This work was motivated by the connections to a family $\tilde{F}_x(X)$ of symmetric functions labeled by $x \in \tilde{S}_n$, known as *affine Stanley symmetric functions* [Lam06] (and also a closely related family $\tilde{G}_x(X)$ called the affine stable Grothendieck polynomials [LSS]). The coefficient $[m_{1^{\ell(x)}}]\tilde{F}_x(X)$ of the square-free monomial in \tilde{F}_x is equal to the number of reduced words of x . Whereas Stanley’s seminal work [Sta] studies *exact* formulae for the number of reduced words, our approach looks for *asymptotic* formulae. The symmetric functions \tilde{F}_x plays the same role for affine permutations, namely, a generating function for “semi-standard” objects, as the Schur functions s_λ play for Grassmannian permutations. Schur functions play a crucial role in the study of random partitions; see for example [Ok].

The measure we obtain on the set $\{x \in \tilde{S}_n \mid \ell(x) = N\}$ of affine permutations of length N from our random walk is not the same measure as the one obtained by letting $\text{Prob}(x)$ be proportional to the number of reduced words of x . Nevertheless, Corollary 1 and Theorem 3 still apply (see Remark 2).

In [LLMS], we proved an enumerative identity

$$(4) \quad m! = \sum_{\lambda} \#\{\text{weak tableaux of shape } \lambda\} \cdot \#\{\text{strong tableaux of shape } \lambda\}$$

where the sum is over n -cores of degree m . *Weak tableaux* count paths in the n -core graph. *Strong tableaux* are defined in terms of the strong (Bruhat) order. The terms on the right hand side of (4) would give the natural analogue of the Plancherel measure for partitions. In [LLMS], a symmetric function generalization of (4) is also given, and involves affine Stanley symmetric functions and k -Schur functions. The identity (4) is generalized to the Kac-Moody case in [LaSh].

5.4. K -homology of the affine Grassmannian. Recall from the proof of Lemma 3 in Section 4.1, that the probabilities $\text{Prob}(X_N = x)$ were given by the coefficients $[T_x]\xi^N$ for an element $\xi \in K$. In the case $W = S_n$, by [LSS, Corollary 7.5], the element ξ can be interpreted (up to a factor) as the divisor Schubert class in the K -homology $K^*(\text{Gr}_{SL(n)})$ of the affine Grassmannian of $SL(n)$. The affine Grassmannian $\text{Gr}_{SL(n)}$ is an infinite-dimensional space of central importance in representation theory. In the case of a complex simple algebraic group with Weyl group W , the natural element to consider from the point of view of the geometry of Gr_G is

$$\xi' = \sum_{i \in I \cup \{0\}} a_i^\vee T_i$$

where the definition of the weights a_i^\vee can be found in [Kac]; see [LaSh, Proposition 2.17] for an explanation of these weights (the argument in [LaSh] is for the homology case, but easily extends to K -homology). Probabilistically, this amounts to considering random walks where the allowable transitions are not taken uniformly at random, but left multiplication by s_i is weighted by the a_i^\vee . Note that Theorem 1 and its proof still remain valid in this situation. See also Remark 5.

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DEPARTMENT OF MATHEMATICS, UNIVERSITY OF MICHIGAN, ANN ARBOR, MI 48109 USA
E-mail address: tfylam@umich.edu